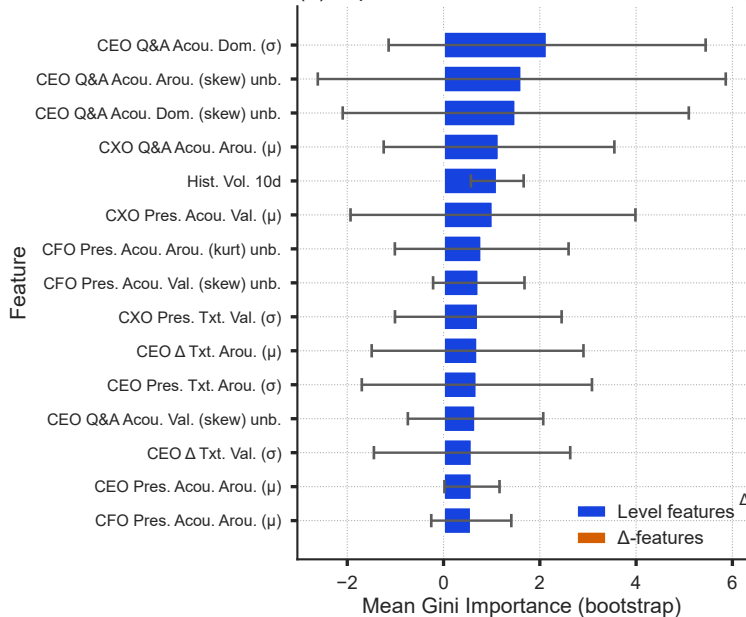


(a) Top 15 Stable Features for 10d Volatility

(b)  $\Delta$ -features vs. Volatility: Clustered correlation